

```
function llk = liklWeitz_crude_2(param,dat,D,nalt,epsilonDraw,etaDraw)
```

```
%data features
```

```
consumer=dat(:,1);
```

```
N_obs=length(consumer);
```

```
N_cons=length(unique(consumer));
```

```
%choices
```

```
tran=dat(:,end);
```

```
searched=dat(:,end-1);
```

```
last=dat(:,end-4);
```

```
has_searched=dat(:,end-3);
```

```
%parameters
```

```
outside=dat(:,3);
```

```
c=exp(param(end)).*ones(N_obs,1);
```

```
X=dat(:,4:3+size(param(1:end-1),2));
```

```
xb=sum(X.*param(1:end-1),2);
```

```
eut=(repmat(xb,1,D)+etaDraw).*(1-outside);
```

```
ut=eut+epsilonDraw;
```

```
%%%%%%%%FORM Z's%%%%%%%%%
```

```
%%%1. look-up table method
```

```
table=importdata('tableZ.csv');
```

```
m=zeros(N_obs,1);
```

```
for i=1:N_obs
```

```
    lookupvalue=abs(table(:,2)-c(i));
```

```
    if (table(1,2)>=c(i)&& c(i)>=table(end,2))
```

```
        [~,index_m]=min(lookupvalue);
```

```
        m(i)=table(index_m,1);
```

```
    elseif table(1,2)<c(i)
```

```
        m(i)=-c(i);
```

```
    elseif c(i)<table(end,2)
```

```
        m(i)=4.001;
```

```
    end
```

```
end
```

```
z=m+eut;
```

```
% %%2. newton method
```

```
% m=zeros(N_obs,1);
```

```
% x0 = 0; % initial point
```

```
% for i = 1:size(c, 1)
```

```
%     m(i) = newtonZ(c(i), x0);
```

```
% end
```

```
% z= eut + m;
```

```
% %%3. contraction mapping method
```

```
% m=zeros(N_obs,1); % initial point
```

```
% for i = 1:size(c, 1)
```

```
% m(i) = contractionZ(m(i), c(i));
% end
% z = eut + m;
```

```
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
```

```
ut_searched=ut;
searched2=repmat(searched,1,D);
ut_searched(searched2==0)=NaN;
```

```
for d=1:D
```

```
    %best ut_so_far
```

```
    ymax=cummax(reshape(ut_searched(:,d),nalt,N_cons));
```

```
    ymax=circshift(ymax,1);
```

```
    ymax=reshape(ymax,N_obs,1);
```

```
    %best z_next
```

```
    zmax=cummax(reshape(z(:,d),nalt,N_cons),'reverse');
```

```
    zmax=circshift(zmax,-1);
```

```
    zmax=reshape(zmax,N_obs,1);
```

```
    %outside option for each consumer
```

```
    u0_2=ut(:,d).*outside;
```

```
    u0_3=reshape(u0_2,nalt,N_cons);
```

```
    u0_4=repmat(sum(u0_3),nalt,1);
```

```
    u0_5=reshape(u0_4,N_obs,1);
```

```
    %selection rule: z>z_next
```

```
    supp_var = ones(size(dat,1),1);
```

```
    order=(z(:,d)-zmax).*has_searched.*searched.*(1-outside).*(1-last) +
```

```
    supp_var.*last + supp_var.*outside + supp_var.*(1-has_searched) +
```

```
    supp_var.*(1-searched);
```

```
    order = (order > 0);
```

```
    %stopping rule: z>u_so_far
```

```
    search_1 = (z(:,d)-ymax).*has_searched.*searched.*(1-outside) +
```

```
    supp_var.*outside + supp_var.*(1-searched) + supp_var.*(1-has_searched);
```

```
    search_2 = (ymax-z(:,d)).*has_searched.*(1-searched) +
```

```
    supp_var.*(1-has_searched) + supp_var.*searched;
```

```
    search_3 = (u0_5-z(:,d)).*(1-has_searched).*(1-outside) +
```

```
    supp_var.*has_searched + supp_var.*outside;
```

```
    search_1 = (search_1 > 0);
```

```
    search_2 = (search_2 > 0);
```

```
    search_3 = (search_3 > 0);
```

```
    %choice rule
```

3 行 3 列の行列の列の累積最大値を求めます。

```
A = [3 5 2; 1 6 3; 7 8 1]
```

```
A = 3x3
```

```
3     5     2
1     6     3
7     8     1
```

```
M = cummax(A)
```

```
M = 3x3
```

```
3     5     2
3     6     3
7     8     3
```

```
A = (1:10)'
```

```
A = 10x1
```

```
1
2
3
4
5
6
7
8
9
10
```

circshift を使用して要素を 3 位置分シフトします。

```
Y = circshift(A,3)
```

```
Y = 10x1
```

```
8
9
10
1
2
3
4
5
6
7
```

The optimal decision rules described in Section 2.2.2 fully describe optimal search and purchase behavior. According to the *selection rule*, it must be that **products are searched in decreasing order of reservation utilities**:

$$z_{ih} \geq \max_{k \in \mathcal{S} \setminus \{1, \dots, h\}} z_{ik}, \quad \forall h \in S_i. \quad (14)$$

In addition, the *stopping rule* imposes the following two restrictions: for the set of searched options, it must be that

$$z_{ih} \geq \max_{k=0}^{h-1} u_{ik}, \quad \forall h \in S_i. \quad (15)$$

In contrast, for the options that were not searched, it must be that

$$\max_{h \in S_i \cup \{0\}} u_{ih} \geq \max_{l \in S_i} z_{il}. \quad (16)$$

Finally, consistent with the *choice rule*, if the consumer chooses  $y_i$ , then her utility from this option is larger than that of any other searched product (including the outside option), i.e.,

$$u_{iy_i} \geq \max_{h \in S_i \cup \{0\}} u_{ih}. \quad (17)$$

$$L_i(\theta) = \underbrace{Pr(z_{ih} \geq \max_{k \in \mathcal{S} \setminus \{1, \dots, h\}} z_{ik} \quad \forall h \in S_i)}_{\text{selection rule}} \\ \cap \underbrace{z_{ih} \geq \max_{k=0}^{h-1} u_{ik} \quad \forall h \in S_i \quad \cap \quad \max_{h \in S_i \cup \{0\}} u_{ih} \geq \max_{l \in S_i} z_{il}}_{\text{stopping rule}} \\ \cap \underbrace{u_{iy_i} \geq \max_{h \in S_i \cup \{0\}} u_{ih}}_{\text{choice rule}}.$$

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```
u_ch2=ut(:,d).*tran;
u_ch3=reshape(u_ch2,nalt,N_cons);
u_ch4=repmat(sum(u_ch3),nalt,1);
u_ch5=reshape(u_ch4,N_obs,1);

choice = (u_ch5-ut(:,d)).*(1-tran).*searched + supp_var.*tran + supp_var.*(1 -
searched);
```

```
choice = (choice > 0);
```

```
%1. combine all inputs
```

```
chain_mult = order.*search_1.*search_2.*search_2.*search_3.*choice;
```

```
%2. sum at the consumer level
```

```
final_result = accumarray(consumer, chain_mult, [N_cons 1],@prod);
```

```
%3. prob for that d
```

```
prob(:,d)=final_result;
```

consumerでgroup\_byして、chainmultのtotal productを作つて、1000\*1のデータを作る

```
end
```

B = accumarray(ind,data,sz,fun) は、ind で指定された data の各グループに関数 fun を適用します。@ 記号を使用して fun を指定するか (たとえば、@mean)、あるいは [] を指定して既定の @sum を使用します。

```
%4. avg across D
```

```
llk=mean(prob,2);
```

```
end
```

$$L_i(\theta) = \underbrace{Pr(z_{ih} \geq \max_{k \in \mathcal{S} \setminus \{1, \dots, h\}} z_{ik} \quad \forall h \in S_i)}_{\text{selection rule}} \\ \cap \underbrace{z_{ih} \geq \max_{k=0}^{h-1} u_{ik} \quad \forall h \in S_i \cap \max_{h \in S_i \cup \{0\}} u_{ih} \geq \max_{l \in S_i} z_{il}}_{\text{stopping rule}} \\ \cap \underbrace{u_{iy_i} \geq \max_{h \in S_i \cup \{0\}} u_{ih}}_{\text{choice rule}}.$$

例